

What is claimed is:

1. A method of facilitating trading, comprising:  
automatically supporting a set of trading processes, each trading process operating according to a respective trading methodology selected by a user of the trading process, each of the trading methodologies incorporating standards for using a trading platform, and  
automatically routing orders from the set of trading processes to a plurality of markets in accordance with the respective trading methodologies.
2. The method of claim 1, wherein one of the orders from one of the trading processes is routed to at least two of the markets.
3. The method of claim 1, wherein the automatically routing is in accordance with a relationship between the trading process and the market.
4. The method of claim 3, wherein the relationship is represented by a code defined between the trading process and the market.
5. The method of claim 1, wherein at least one of the markets is informal.
6. The method of claim 1, wherein the automatically routing is based on information internal to the trading processes.
7. The method of claim 1, wherein the automatically routing is based on information obtained from processes external to the trading processes for deciding how to automatically route.
8. The method of claim 7, wherein the external processes are informational processes.
9. The method of claim 7, wherein the external processes are market processes.
10. A method of facilitating trading, comprising:  
automatically receiving an order from a user, and  
automatically routing the order to at least one of a plurality of markets in accordance with an order processing strategy selected from a plurality of order processing strategies by the user.
11. The method of claim 10, wherein the order processing strategy is embodied in a decision table.
12. The method of claim 10, wherein the order processing strategy depends on relationships between the user and the plurality of markets.

13. The method of claim 10, wherein the order processing strategy depends on the order characteristics.

14. The method of claim 10, wherein the order processing strategy depends on the market characteristics.

15. The method of claim 14, wherein the order processing strategy also depends on relationships between the user and the plurality of markets.

16. The method of claim 14, wherein the order processing strategy also depends on the order characteristics.

17. The method of claim 10, wherein the order processing strategy includes a discovery strategy and an action strategy.

18. The method of claim 17, wherein the discovery strategy includes discovery from at least one informal market.

19. The method of claim 17, wherein the discovery strategy includes a discovery methodology selected from at least two of: (i) no discovery, (ii) a market board, (iii) querying selected markets, and (iv) obtaining information from an advisory process.

20. The method of claim 17, wherein the action strategy comprises the results of conditional rules that are applicable because of characteristics of at least one of the order and the market.

21. The method of claim 10, wherein the steps of automatically receiving and routing are performed at a selected trading process.

22. The method of claim 21, wherein the user has access to a set of trading processes having respectively different order processing strategies, and the selected trading process is selected from the set of trading processes in accordance with its order processing strategy.

23. A method of facilitating trading, comprising:  
receiving an inquiry from an active side trading process,  
identifying passive side trading processes relevant to the inquiry, and  
enabling the active side trading process to interact with at least one of the relevant passive side trading processes.

24. A method of facilitating trading, comprising:  
receiving an inquiry from an active side trading process for an active side order,  
identifying passive side trading processes relevant to the inquiry, and  
pairing the active side order with at least one order from the passive side trading  
processes.